

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	February 29, 2024	February 28, 2024	February 27, 2024	February 26, 2024	February 23, 2024	February 22, 2024	February 21, 2024	February 20, 2024	February 19, 2024	February 16, 2024	February 15, 2024	February 14, 2024	February 13, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)													
1. Net ledger balance													
A Cash	\$ 4,676,806,466	\$ 4,096,938,854	\$ 4,661,718,473	\$ 4,433,159,882	\$ 3,581,153,889	\$ 4,447,529,886	\$ 3,804,175,305	\$ 4,969,613,940	\$ 4,599,255,728	\$ 4,623,622,834	\$ 5,011,364,243	\$ 4,349,459,568	\$ 4,166,682,179
B Securities (at market)	135,643,790	135,624,107	135,603,811	135,586,404	135,570,794	135,518,376	135,504,705	135,496,036	135,473,760	135,473,760	135,406,270	135,384,219	135,355,206
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(698,917,068)	(498,814,338)	(672,417,529)	(618,211,985)	(583,435,288)	(584,540,296)	(176,687,601)	(73,903,235)	(275,842,821)	(293,952,658)	(545,969,604)	(393,695,543)	(279,857,545)
3. Exchange traded options													
A Add market value of open option contracts purchased on a contract market	67,302,143,325	66,506,913,379	66,610,177,547	63,417,395,196	65,239,529,515	67,565,803,076	60,516,640,481	59,894,968,026	58,818,806,205	58,825,908,107	68,402,218,352	66,292,885,295	63,532,432,159
B Deduct market value of open option contracts granted (sold) on a contract market	(67,390,586,129)	(66,368,259,782)	(67,021,370,076)	(63,716,152,446)	(64,726,814,205)	(67,894,714,300)	(60,674,707,686)	(61,295,871,619)	(59,493,402,291)	(59,502,265,661)	(69,333,299,260)	(66,583,748,817)	(63,801,782,233)
4. Net equity (deficit) (add lines 1, 2 and 3)	4,025,090,384	3,872,402,220	3,713,712,226	3,651,777,051	3,646,004,705	3,669,596,742	3,604,925,204	3,630,303,148	3,784,290,581	3,788,786,382	3,669,720,001	3,800,284,722	3,752,829,766
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	39,592,648	39,120,491	42,778,871	43,498,382	41,479,844	41,349,601	41,705,405	40,479,525	34,491,571	34,426,397	37,967,683	38,247,906	39,198,379
Less: amount offset by customer securities	(39,592,648)	(39,120,491)	(42,778,861)	(43,498,382)	(41,479,844)	(41,349,601)	(41,705,405)	(40,479,525)	(34,491,571)	(34,426,397)	(37,966,716)	(38,247,906)	(39,195,955)
	-	-	10	-	-	-	-	-	-	-	967	-	2,424
6. Amount required to be segregated (add lines 4 and 5)	\$ 4,025,090,384	\$ 3,872,402,220	\$ 3,713,712,236	\$ 3,651,777,051	\$ 3,646,004,705	\$ 3,669,596,742	\$ 3,604,925,204	\$ 3,630,303,148	\$ 3,784,290,581	\$ 3,788,786,382	\$ 3,669,720,968	\$ 3,800,284,722	\$ 3,752,832,190
FUNDS IN SEGREGATED ACCOUNTS													
7. Deposited in segregated funds bank accounts													
A Cash	\$ 23,495,174	\$ 21,323,210	\$ 22,915,759	\$ 23,549,143	\$ 22,443,426	\$ 13,002,630	\$ 22,130,839	\$ 23,101,206	\$ (1,728,164,704)	\$ 7,390,661	\$ 11,677,417	\$ 7,376,921	\$ 10,885,965
B Securities representing investments of customers' funds (at market)	376,318,576	623,151,794	621,162,899	466,763,924	463,782,299	471,733,299	533,663,750	506,774,000	713,169,250	713,169,250	728,046,750	723,067,167	457,403,139
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-	-	-	-	-	-
8. Margins on deposit with derivatives clearing organizations of contract markets													
A Cash	378,182,450	767,118,722	344,922,930	241,716,251	627,068,037	174,552,692	998,838,483	958,895,829	814,719,083	799,371,346	614,440,597	761,239,870	913,122,830
B Securities representing investments of customers' funds (at market)	3,335,389,488	3,320,681,238	3,320,586,738	3,127,214,602	3,342,479,186	3,328,142,686	3,941,240,342	3,688,063,342	3,603,184,842	3,603,184,842	3,039,658,342	3,037,561,592	3,106,166,458
C Securities held for particular customers or option customers in lieu of cash (at market)	135,643,790	135,624,107	135,603,811	135,586,404	135,570,794	135,518,376	135,504,705	135,496,036	135,473,760	135,473,760	135,406,270	135,384,219	135,355,206
9. Net settlement from (to) derivatives clearing organizations of contract markets	502,681,101	(495,969,641)	312,788,006	845,853,456	(816,978,512)	519,361,948	(1,241,374,251)	346,902,758	1,528,881,905	(184,943,203)	680,181,600	38,084,707	(14,879,774)
10. Exchange traded options													
A Value of open long option contracts	67,302,143,325	66,506,913,379	66,610,177,547	63,417,395,196	65,239,529,515	67,565,803,076	60,516,640,481	59,894,968,026	58,818,806,205	58,825,908,107	68,402,218,352	66,292,885,295	63,532,432,159
B Value of open short option contracts	(67,390,586,129)	(66,368,259,782)	(67,021,370,076)	(63,716,152,446)	(64,726,814,205)	(67,894,714,300)	(60,674,707,686)	(61,295,871,619)	(59,493,402,291)	(59,502,265,661)	(69,333,299,260)	(66,583,748,817)	(63,801,782,233)
11. Net equities with other FCMS													
A Net liquidating equity	-	-	-	-	-	-	-	-	-	-	-	-	-
B Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-	-	-	-	-	-
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-	-	-	-	-	-
12. Segregated funds on hand	-	-	-	-	-	-	-	-	-	-	-	-	-
13. Total amount in segregation (add lines 7 through 12)	\$ 4,663,267,775	\$ 4,510,583,027	\$ 4,346,787,614	\$ 4,541,926,530	\$ 4,287,080,540	\$ 4,313,400,407	\$ 4,231,936,663	\$ 4,258,329,578	\$ 4,392,668,050	\$ 4,397,289,102	\$ 4,278,330,068	\$ 4,411,850,954	\$ 4,338,703,750
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	638,177,391	638,180,807	633,075,378	890,149,479	641,075,835	643,803,665	627,011,459	628,026,430	608,377,469	608,502,720	608,609,100	611,566,232	585,871,560
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount	288,177,391	288,180,807	283,075,378	540,149,479	291,075,835	293,803,665	277,011,459	278,026,430	258,377,469	258,502,720	258,609,100	261,566,232	235,871,560

ABN AMRO Clearing USA, LLC
Daily Segregation Statement Disclosure

	February 12, 2024	February 9, 2024	February 8, 2024	February 7, 2024	February 6, 2024	February 5, 2024	February 2, 2024	February 1, 2024
SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)								
1. Net ledger balance								
A Cash	\$ 3,934,562,570	\$ 3,526,761,991	\$ 4,614,750,371	\$ 4,045,319,513	\$ 4,048,813,860	\$ 4,128,293,696	\$ 3,893,292,190	\$ 4,097,608,566
B Securities (at market)	135,363,620	135,350,034	135,301,519	135,287,196	105,351,235	125,325,678	125,317,771	120,522,279
2. Net unrealized profit (loss) in open futures contracts traded on a contract market	(519,692,351)	(582,019,781)	(429,052,245)	(375,417,892)	(226,562,405)	(227,970,924)	(370,941,333)	(247,213,426)
3. Exchange traded options								
A Add market value of open option contracts purchased on a contract market	65,869,922,037	65,392,694,498	63,653,649,017	62,083,268,491	59,032,205,186	58,124,222,121	58,941,814,717	57,333,317,445
B Deduct market value of open option contracts granted (sold) on a contract market	(65,943,846,941)	(64,985,218,618)	(64,558,975,551)	(62,477,961,065)	(59,525,689,521)	(58,698,347,460)	(59,020,769,983)	(57,825,480,390)
4. Net equity (deficit) (add lines 1, 2 and 3)	3,476,308,935	3,487,568,124	3,415,673,111	3,410,496,243	3,434,118,355	3,451,523,111	3,568,713,362	3,478,754,474
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	38,063,727	37,654,266	37,625,118	37,444,586	36,902,191	37,533,486	37,055,300	36,857,000
Less: amount offset by customer securities	(38,063,112)	(37,654,266)	(37,625,118)	(37,444,586)	(36,902,191)	(37,533,486)	(37,055,300)	(36,857,000)
	615	-	-	-	-	-	-	-
6. Amount required to be segregated (add lines 4 and 5)	\$ 3,476,309,550	\$ 3,487,568,124	\$ 3,415,673,111	\$ 3,410,496,243	\$ 3,434,118,355	\$ 3,451,523,111	\$ 3,568,713,362	\$ 3,478,754,474
FUNDS IN SEGREGATED ACCOUNTS								
7. Deposited in segregated funds bank accounts								
A Cash	\$ 11,624,646	\$ 13,367,447	\$ 29,358,228	\$ 19,945,933	\$ 23,536,555	\$ 20,981,284	\$ 16,012,062	\$ 15,678,642
B Securities representing investments of customers' funds (at market)	581,557,938	469,008,293	475,199,714	417,216,047	602,573,170	350,611,962	523,667,087	410,153,083
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-
8. Margins on deposit with derivatives clearing organizations of contract markets								
A Cash	283,162,184	577,631,498	628,116,089	653,015,888	728,614,430	541,117,690	285,201,114	428,051,802
B Securities representing investments of customers' funds (at market)	2,887,853,270	3,492,673,580	3,128,214,243	3,130,182,243	3,177,727,288	3,161,361,675	3,385,400,895	3,411,288,049
C Securities held for particular customers or option customers in lieu of cash (at market)	135,363,620	135,350,034	135,301,519	135,287,196	105,351,235	125,325,678	125,317,771	120,522,279
9. Net settlement from (to) derivatives clearing organizations of contract markets	601,694,900	(1,016,140,974)	512,358,754	38,598,648	(107,486,981)	417,669,565	(110,432,853)	163,204,785
10. Exchange traded options								
A Value of open long option contracts	65,869,922,037	65,392,694,498	63,653,649,017	62,083,268,491	59,032,205,186	58,124,222,121	58,941,814,717	57,333,317,445
B Value of open short option contracts	(65,943,846,941)	(64,985,218,618)	(64,558,975,551)	(62,477,961,065)	(59,525,689,521)	(58,698,347,460)	(59,020,769,983)	(57,825,480,390)
11. Net equities with other FCMs								
A Net liquidating equity	-	-	-	-	-	-	-	-
B Securities representing investments of customers' funds (at market)	-	-	-	-	-	-	-	-
C Securities held for particular customers or option customers in lieu of cash (at market)	-	-	-	-	-	-	-	-
12. Segregated funds on hand	-	-	-	-	-	-	-	-
13. Total amount in segregation (add lines 7 through 12)	\$ 4,427,331,654	\$ 4,079,365,758	\$ 4,003,222,013	\$ 3,999,553,381	\$ 4,036,831,362	\$ 4,042,942,515	\$ 4,146,210,810	\$ 4,056,735,695
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	951,022,104	591,797,634	587,548,902	589,057,138	602,713,007	591,419,404	577,497,448	577,981,221
15. Management Target Amount for Excess funds in segregation	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000	350,000,000
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	601,022,104	241,797,634	237,548,902	239,057,138	252,713,007	241,419,404	227,497,448	227,981,221